Problem Set 7

To be discussed: Thursday, 4.12.2025

Problems marked with (*) should be considered essential, but it is highly recommended that you think through *all* of the problems before the next Thursday lecture.

Convention: You can assume unless stated otherwise that all functions take values in a fixed finite-dimensional inner product space (V, \langle , \rangle) over \mathbb{C} .

Problem 1

Assume $f: \mathbb{T}^n \to \mathbb{C}$ is of class L^2 .

- (a) What condition on the Fourier coefficients $\{\hat{f}_k \in \mathbb{C}\}_{k \in \mathbb{Z}^n}$ is equivalent to the condition that f is a real-valued function?
- (b) Show that if f is real-valued, then it can be presented as an L^2 -convergent series L^2

$$f(x) = \sum_{k \in \mathbb{Z}^n} \left[a_k \cos(2\pi k \cdot x) + b_k \sin(2\pi k \cdot x) \right]$$

with uniquely determined real coefficients $a_k, b_k \in \mathbb{R}$ that satisfy $a_{-k} = a_k$ and $b_{-k} = -b_k$ for all $k \in \mathbb{Z}^n$ and are square summable, i.e. the functions $k \mapsto a_k$ and $k \mapsto b_k$ belong to $\ell^2(\mathbb{Z}^n)$. Write down explicit formulas for a_k and b_k as integrals.

- (c) Under what conditions on a real-valued function f does the trigonometric series in part (b) contain only cosine terms or only sine terms?
- (d) Show that for n=1, the real-valued functions $\varphi_0(x):=1$, $\varphi_k(x):=\sqrt{2}\cos(2\pi kx)$ and $\psi_k(x):=\sqrt{2}\sin(2\pi kx)$ for $k\in\mathbb{N}$ form an orthonormal basis of the space of real-valued L^2 -functions on $\mathbb{T}^1=\mathbb{R}/\mathbb{Z}$.

Problem 2

This is just Problem 1, but for Fourier transforms instead of Fourier series. Assume for simplicity that $f: \mathbb{R}^n \to \mathbb{C}$ is in the Schwartz space $\mathscr{S}(\mathbb{R}^n)$, since this will force all integrals to converge.

- (a) What condition on the Fourier transform $\hat{f}: \mathbb{R}^n \to \mathbb{C}$ is equivalent to the condition that f is real-valued?
- (b) Show that if f is real-valued, then

$$f(x) = \int_{\mathbb{R}^n} \left[u(p)\cos(2\pi p \cdot x) + v(p)\sin(2\pi p \cdot x) \right] dp$$

for uniquely determined real-valued functions $u, v \in \mathcal{S}(\mathbb{R}^n)$ such that u is even and v is odd. Write down formulas for u and v as integrals. Under what conditions on f does one obtain $u \equiv 0$ or $v \equiv 0$?

¹In the context of real-valued functions, this trigonometric series is also called the "Fourier series" of f.

Problem 3

Each of the following real-valued functions on the interval [-1/2, 1/2) has a unique extension to a (not necessarily continuous) function $f: \mathbb{R} \to \mathbb{R}$ satisfying f(x+1) = f(x) for all $x \in \mathbb{R}$. Compute explicitly the Fourier expansions $\sum_{k \in \mathbb{Z}} e^{2\pi i k x} \hat{f}_k$ of each function f, and rewrite them in the form $\sum_{k=0}^{\infty} a_k \cos(2\pi k x) + \sum_{k=1}^{\infty} b_k \sin(2\pi k x)$ with real coefficients $a_k, b_k \in \mathbb{R}$. In each case, either prove that the series converges to f(x) for every $x \in \mathbb{R}$ or find a specific point $x \in \mathbb{R}$ where it does not converge to f(x).

(a) (*) The sawtooth wave: f(x) = x

(b) The square wave:
$$f(x) = \begin{cases} 1 & \text{for } 0 \leq x < 1/2 \\ -1 & \text{for } -1/2 \leq x < 0 \end{cases}$$

(c) (*) The triangle wave: f(x) = |x|

Problem 4 (*)

Prove that the space $\mathscr{S}(\mathbb{Z}^n)$ of rapidly decreasing functions on the lattice \mathbb{Z}^n is dense in $\ell^p(\mathbb{Z}^n)$ for every $p \in [1, \infty)$, but not for $p = \infty$.

Problem 5 (*)

Prove the claim (stated in lecture) that the following two conditions on a pair of functions $f, g \in L^2(\mathbb{R}^n)$ are equivalent:

(i) g is equal almost everywhere to the Fourier transform of f;

(ii) There exists a sequence $R_j \to \infty$ such that $g(p) = \lim_{j \to \infty} \int_{B_{R_j}(0)} e^{-2\pi i p \cdot x} f(x) dx$ for almost every $p \in \mathbb{R}^n$.

Hint: We are not assuming $f \in L^1(\mathbb{R}^n)$, so the integral $\int_{\mathbb{R}^n} e^{-2\pi i p \cdot x} f(x) dx$ might not be well defined. However, the product of f with the characteristic function of $B_R(0)$ is in $L^1(\mathbb{R}^n)$ for every R > 0.

Problem 6

In this problem, we consider pairs of functions f and g for which pointwise products f(x)g(x) are well defined, e.g. f can be vector valued and g scalar valued, or vice versa. Use Fubini's theorem to prove the following relations between Fourier transforms/series and convolutions:

- (a) (*) For $f, g \in L^1(\mathbb{R}^n)$, the Fourier transform of f * g is given by $\widehat{f * g}(p) = \widehat{f}(p)\widehat{g}(p)$ for all $p \in \mathbb{R}^n$.
- (b) For $f, g \in L^1(\mathbb{T}^n)$, the Fourier series of f * g has coefficients $\widehat{f * g}_k = \widehat{f}_k \widehat{g}_k$ for $k \in \mathbb{Z}^n$.
- (c) For two continuous fully periodic functions f, g whose Fourier coefficients satisfy $\widehat{f}, \widehat{g} \in \ell^1(\mathbb{Z}^n)$, the Fourier series of fg has coefficients $\widehat{fg}_k = \sum_{j \in \mathbb{Z}^n} \widehat{f}_{k-j} \widehat{g}_j$ for $k \in \mathbb{Z}^n$.
- (d) Use a density argument to extend the relation in part (c) to the case where f satisfies the same hypothesis but g is an arbitrary function in $L^2(\mathbb{T}^n)$.

²All three functions are in $L^2(\mathbb{T}^1)$, so their Fourier series will converge in L^2 no matter what, but possibly not pointwise.

³The convolution of two functions on \mathbb{T}^n is defined via the obvious formula $(f*g)(x) := \int_{\mathbb{T}^n} f(x-y)g(y)\,dy$. The proof of Young's inequality can be adapted almost verbatim to the fully periodic setting in order to show that $f*g\in L^1(\mathbb{T}^n)$ whenever $f,g\in L^1(\mathbb{T}^n)$.

⁴The right hand side of this relation could also be written as $(\widehat{f}*\widehat{g})_k$ after defining the convolution of two functions on \mathbb{Z}^n in the obvious way as an integral with respect to the counting measure. The proof of Young's inequality also adapts to this setting, so that $f*g \in \ell^1(\mathbb{Z}^n)$ for $f,g \in \ell^1(\mathbb{Z}^n)$.